



NYSE LIFFE U.S. NOTICE No. 2/2013

ISSUE DATE: January 25, 2013

EFFECTIVE DATE: June 3, 2013

New Fee for EFRPs and Block Trades Reported Via the Exchange's Alternative Submission Method

Summary

This Notice announces the introduction of a \$0.50 per side fee for EFRP and Block Trade transactions in mini MSCI Index Futures reported via the Exchange's alternative submission method.

1. Introduction

- 1.1 NYSE Liffe US Notice 15/2010 announced the establishment of an alternative procedure to submit reports of EFRPs and Block Trades. In addition to using the electronic submission procedure provided by the Trading Platform, pursuant to the Exchange's alternative submission method, Members are permitted to submit EFRP and Block Trade reports to the Exchange via e-mail using an Exchange prescribed report form.
- 1.2 This Notice announces the introduction of a fee for the submission via the alternative submission method of EFRP and Block Trade reports in mini MSCI Index Futures, beginning with any such transactions reported during the June 3, 2013 Trading Session.
- 1.3 Exchange and clearing fees for products listed on NYSE Liffe US can be found on the following link: <https://globalderivatives.nyx.com/en/nyse-liffe-us/fees-charges>.

2. Summary of New Fee

- 2.1 Beginning with any reports submitted during the June 3, 2013 Trading Session, NYSE Liffe US will institute a surcharge of \$0.50/side on any EFRP or Block Trade transaction reported via the alternative submission procedure. For the avoidance of doubt, EFRPs and Block Trades in mini MSCI Index Futures entered through the NYSE Liffe US Trading system will not be subject to the surcharge.
- 2.2 For the purposes of this fee, Block Trades include Block Trades at Index Close pursuant to Exchange Notice 28/2011.
- 2.3 Member firms are encouraged to avoid this surcharge on Block Trade and EFRP transactions reported via the alternative submission method by developing the ability to submit such reports directly through the API. Details and technical specifications may be found on the NYSE Liffe Developer Diary for Derivatives Markets: <http://derivative.liffedeveloperdiary.if5.com/Default.aspx>. The Exchange also expects to make available in 2013 a web-based off-exchange trade report solution. Transactions reported via this web-based solution will also not be subject to the surcharge announced in this Notice.

Web site: www.nyx.com

NYSE Liffe US LLC is NYSE Euronext's U.S. Futures Market, a Commodity Futures Trading Commission designated contract market.

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